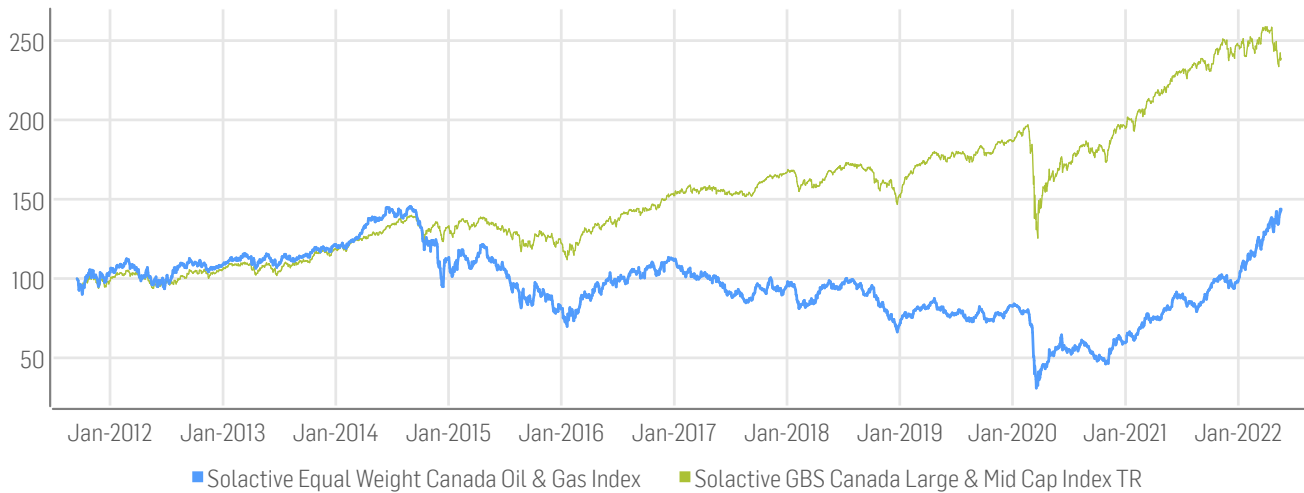


FACTSHEET - AS OF 20-May-2022

Solactive Equal Weight Canada Oil & Gas Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLA30S3 / SLA30S | Base Value / Base Date | 100 Points / 16.09.2011 |
| Bloomberg / Reuters | SOLCOGEW Index / .SOLCOGEW | Last Price | 143.82 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Total Return | Calculation | 09:30am to 04:30pm (EST), every 60 seconds |
| Index Currency | CAD | History | Available daily back to 16.09.2011 |
| Index Members | 10 | | |

STATISTICS

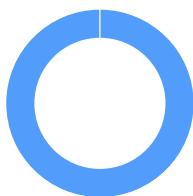
| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|------------------|
| Performance | 4.01% | 25.40% | 46.50% | 78.77% | 46.59% | 43.82% |
| Performance (p.a.) | | | | | | 3.46% |
| Volatility (p.a.) | 33.20% | 26.44% | 24.79% | 22.01% | 24.71% | 27.61% |
| High | 143.82 | 143.82 | 143.82 | 143.82 | 143.82 | 145.43 |
| Low | 129.42 | 114.04 | 93.68 | 79.11 | 98.11 | 30.90 |
| Max. Drawdown | -6.40% | -6.42% | -8.05% | -13.56% | -6.42% | -78.75% |
| VaR 95 \ 99 | | | | -36.1% \ -51.5% | | -37.7% \ -67.9% |
| CVaR 95 \ 99 | | | | -47.9% \ -76.9% | | -62.3% \ -121.6% |

STATISTICS - GBS - Solactive GBS Canada Large & Mid Cap Index TR

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -7.46% | -2.66% | -4.16% | 7.20% | -3.27% | 138.74% |
| Performance (p.a.) | | | | | | 8.49% |
| Volatility (p.a.) | 20.79% | 15.23% | 14.32% | 11.70% | 14.24% | 14.73% |
| High | 1635.00 | 1639.60 | 1639.60 | 1639.60 | 1639.60 | 1639.60 |
| Low | 1480.62 | 1480.62 | 1480.62 | 1411.38 | 1480.62 | 584.64 |
| Max. Drawdown | -9.44% | -9.70% | -9.70% | -9.70% | -9.70% | -36.24% |
| VaR 95 \ 99 | | | | -20.1% \ -35.8% | | -20.4% \ -36.8% |
| CVaR 95 \ 99 | | | | -30.6% \ -41.0% | | -34.9% \ -67.6% |

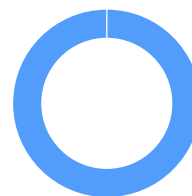
COMPOSITION BY CURRENCIES

• CAD 100.0%



COMPOSITION BY COUNTRIES

• CA 100.0%



TOP COMPONENTS AS OF 20-May-2022

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------|---------------|---------|----------|------------------|
| TOURMALINE OIL CORP | TOU CT Equity | CA | CAD | 12.39% |
| CENOVUS ENERGY INC | CVE CT Equity | CA | CAD | 11.59% |
| SUNCOR ENERGY INC | SU CT Equity | CA | CAD | 10.47% |
| IMPERIAL OIL LTD | IMO CT Equity | CA | CAD | 10.03% |
| ARC RESOURCES LTD | ARX CT Equity | CA | CAD | 9.73% |
| KEYERA CORP | KEY CT Equity | CA | CAD | 9.72% |
| PEMBINA PIPELINE CORP | PPL CT Equity | CA | CAD | 9.34% |
| TC ENERGY CORP | TRP CT Equity | CA | CAD | 9.13% |
| CANADIAN NATURAL RESOURCES | CNQ CT Equity | CA | CAD | 8.86% |
| ENBRIDGE INC | ENB CT Equity | CA | CAD | 8.75% |

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